

SERIES NUMBER	ISIN	ISSUER	DESCRIPTION	MATURITY DATE	CURRENCY
	XS0385774921	LEHMAN BROTHERS TREASURY CO. BV			
	XS0385775498	LEHMAN BROTHERS TREASURY CO. BV			
MN11145	XS0385822753	LEHMAN BROTHERS TREASURY CO. BV	LB 2 YEAR USD INDEX BONUS FIXED COUPON NOTE	9/10/2010	USD
MN11143	XS0385823306	LEHMAN BROTHERS TREASURY CO. BV	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	9/9/2010	HKD
MN11144	XS0385823488	LEHMAN BROTHERS TREASURY CO. BV	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	9/9/2010	HKD
	XS0386289929	LEHMAN BROTHERS TREASURY CO. BV			
MN11151	XS0386290778	LEHMAN BROTHERS TREASURY CO. BV	LB 2 YEAR HKD INDEX BONUS FIXED COUPON NOTE	9/9/2010	HKD
MN11154	XS0386331127	LEHMAN BROTHERS TREASURY CO. BV	AUTOCALLABLE MEMORY COUPON NOTES	3/12/2012	USD
	XS0386429442	LEHMAN BROTHERS TREASURY CO. BV			
	XS0386434103	LEHMAN BROTHERS TREASURY CO. BV			
	XS0386650658	LEHMAN BROTHERS TREASURY CO. BV			
MN11158	XS0386674088	LEHMAN BROTHERS TREASURY CO. BV	2 YEAR TWD QUANTO NOTE LINKED TO KOREA INDEX	9/8/2010	USD
MN11152	XS0386716269	LEHMAN BROTHERS TREASURY CO. BV	50 DAYS HSBC HOLDING LEHMAN BROTHERS HOLDINGS PLC EQUITY	10/31/2008	HKD
	XS0386716343	LEHMAN BROTHERS TREASURY CO. BV			
	XS0386716426	LEHMAN BROTHERS TREASURY CO. BV			
MN11163	XS0386716699	LEHMAN BROTHERS TREASURY CO. BV	2 YR USD NOTE LINKED TO HONG KONG INDEX	9/13/2010	USD
MN11149	XS0386736028	LEHMAN BROTHERS TREASURY CO. BV	ASIAN NOTE ON SPGTAQD INDEX		
MTN4616C	XS0387045163	LEHMAN BROTHERS TREASURY CO. BV	CERTI PLUS DJ EURO STOXX	7/14/2009	EUR
	XS0229269856	LEHMAN BROTHERS UK CAPITAL FUNDING II	FIXED RATE GUARANTEED NON-VOTING NON-CUMULATIVE PERPETUAL PREFERRED SECURITIES	10/12/2009	EUR
	XS0243852562	LEHMAN BROTHERS UK CAPITAL FUNDING III	COMPANY GUARANTY		EUR
EB13	XS0215349357	LEHMAN BROTHERS UK CAPITAL FUNDING IV	COMPANY GUARANTY	6/19/2008	EUR
	XS0282978666	LEHMAN BROTHERS UK CAPITAL FUNDING IV	COMPANY GUARANTY		EUR
	XS0301813522	LEHMAN BROTHERS UK CAPITAL FUNDING V	FIXED RATE ENHANCED CAPITAL ADVANTAGED PREFERRED SECURITIES		USD
	XS0272251108	NB PRIVATE EQUITY			
	IE00B0T0GR92	NEUBERGER BERMAN US REAL ESTATE			USD
	XS0127739943	QUARTZ FINANCE LTD	COMPANY GUARANTY		EUR
	XS0248605072	SIGMA FINANCE CORP	COMPANY GUARANTY	11/3/2008	EUR
	IE0032365896				
	XS0169028700			3/14/2011	
	XS033515113				
	XS034074016				
	ANN521332331			12/28/2007	
	ANN521333248				
	ANN521333321				
	ANN521336134				
	ANN521336217				
	ANN521336621			9/8/2010	
	ANN521338452				
	ANN5213N1486				
	ANN5213N2625			11/24/2008	
	ANN5214A2934				
	ANN5214A3841				
	ANN5214A4005				
	ANN5214A5747				
	ANN5214A8063				
	ANN5214R2216			12/5/2008	
	ANN5214R2703				
	ANN5214R3123				
	ANN5214R3206			12/8/2008	
	ANN5214R4600				
	ANN5214R6019			12/8/2008	
	ANN5214R6357				
	ANN5214R6431				
	ANN5214R6761				
	ANN5214R6845				
	ANN5214R6928				
	ANN5214R7181				
	ANN5214R7751				
	ANN5214R7918				
	ANN5214R8338				
	ANN5214R8411				
	ANN5214R8585				
	ANN5214R8668				
	ANN5214R8742				
	ANN5214T1364				
	ANN5214T1851				
	ANN5214T2016				
	ANN5214T2198				
	ANN5214T2503				
	ANN5214T2685				
	ANN5214T2768				
	ANN5214T2842				
	ANN5214T3592				
	ANN5214T3675				
	ANN5214T3832				
	ANN5214T3915				
	ANN5214T4582				
	ANN5214T5571				
	ANN5214T6157				
	ANN5214T6496				
	ANN5214T7221				
	ANN5214T7304				
	ANN5214T7486				
	ANN5214T7551				
	ANN5214T7635				
	ANN5214T8393				
	ANN5214T8476				
	ANN5215P1904				
	ANN5215P2084				
	ANN52520D129			8/14/2008	
	XS0205085456				
	XS0210101750		LEHMAN BROTHERS HOLDINGS LEH 5	01/26/2010	